

Curvelets and Wave Evolution

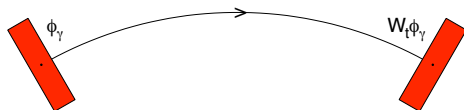
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Seismic Imaging Summer School
University of Washington, 2009

Curvelets are “coherent” wave-packets

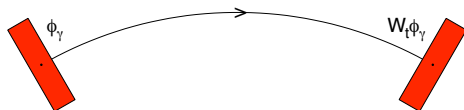
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Use this idea to construct the wave evolution map W_t .

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$$\partial_t u(t, y) + i c(y) |D| u(t, y) = 0, \quad u(0, y) = f(y)$$

$$c(y) |D| f(y) = \int e^{i\langle y, \xi \rangle} c(y) |\xi| \hat{f}(\xi) d\xi$$

Last lecture: wrote down solution operator W_t , approximated.

This lecture: approximate equation in curvelet frame, solve.

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Simplify action of $c(y)|D|$ on $\varphi_\gamma(\mathbf{y}) = \psi_{\omega,k}(\mathbf{y} - \mathbf{x})$

$$c(y)|D| \psi_{\omega,k}(\mathbf{y} - \mathbf{x}) = \int e^{i\langle \mathbf{y} - \mathbf{x}, \boldsymbol{\xi} \rangle} c(\mathbf{y}) |\boldsymbol{\xi}| \hat{\psi}_{\omega,k}(\boldsymbol{\xi}) d\boldsymbol{\xi}$$

Taylor expand $c(\mathbf{y})|\boldsymbol{\xi}|$ about (\mathbf{x}, ω) , ignore any bounded error.

- **on frequency support:** $|\boldsymbol{\xi}| = \langle \omega, \boldsymbol{\xi} \rangle + O(1)$
- **on spatial support:** $c(\mathbf{y}) = c(\mathbf{x}) + (\mathbf{y} - \mathbf{x}) \cdot \nabla c(\mathbf{x}) + O(2^{-k})$

$$c(\mathbf{y})|D| \psi_{\omega,k}(\mathbf{y} - \mathbf{x})$$

$$\approx \int e^{i\langle \mathbf{y} - \mathbf{x}, \boldsymbol{\xi} \rangle} [c(\mathbf{x}) \langle \omega, \boldsymbol{\xi} \rangle + (\mathbf{y} - \mathbf{x}) \cdot \nabla c(\mathbf{x}) |\boldsymbol{\xi}|] \hat{\psi}_{\omega,k}(\boldsymbol{\xi}) d\boldsymbol{\xi}$$

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$$\begin{aligned} & c(\mathbf{y})|D| \psi_{\omega,k}(\mathbf{y} - \mathbf{x}) \\ & \approx \int e^{i\langle \mathbf{y} - \mathbf{x}, \boldsymbol{\xi} \rangle} [c(\mathbf{x}) \langle \boldsymbol{\omega}, \boldsymbol{\xi} \rangle + (\mathbf{y} - \mathbf{x}) \cdot \nabla c(\mathbf{x}) |\boldsymbol{\xi}|] \hat{\psi}_{\omega,k}(\boldsymbol{\xi}) d\boldsymbol{\xi} \end{aligned}$$

Each term corresponds to an infinitesimal motion

First term: *infinitesimal motion of x with velocity $c(x)\omega$*

$$i \int e^{i\langle y-x, \xi \rangle} c(x) \langle \omega, \xi \rangle \hat{\psi}_{\omega, k}(\xi) d\xi = -c(x) \langle \omega, \nabla_x \rangle \psi_{\omega, k}(y-x)$$

Second term: *infinitesimal rotation angular velocity $\nabla_{\omega^\perp} c(x)$*

$$\begin{aligned} i \int e^{i\langle y-x, \xi \rangle} (y-x) \cdot \nabla c(x) |\xi| \hat{\psi}_{\omega, k}(\xi) d\xi \\ \approx - \int e^{i\langle y-x, \xi \rangle} \nabla c(x) \cdot |\xi| \nabla_\xi \hat{\psi}_{\omega, k}(\xi) d\xi \\ \approx - \int e^{i\langle y-x, \xi \rangle} \nabla_{\omega^\perp} c(x) |\xi| \nabla_\xi^{\omega^\perp} \hat{\psi}_{\omega, k}(\xi) d\xi \end{aligned}$$

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Hamiltonian flow for $c(x) |\xi|$

$$\dot{x} = c(x) \frac{\xi}{|\xi|} \quad \dot{\xi} = -\nabla c(x) |\xi|$$

Project onto co-sphere bundle, $\omega = \xi/|\xi|$

$$\dot{x} = c(x) \omega \quad \dot{\omega} = -(\nabla_{\omega^\perp} c(x)) \omega^\perp$$

Given (x_t, ω_t) an integral curve through (x, ω)

Let Θ_t be the rotation matrix so that $\Theta_t \omega_t = \omega$, and set

$$\varphi_\gamma(t, y) = \psi_{\omega, k}(\Theta_t(y - x_t))$$

Then

$$\partial_t \varphi_\gamma(t, y) + ic(y) |D| \varphi_\gamma(t, y) = \tilde{\varphi}_\gamma(t, y)$$

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Exactly solve $\partial_t u + ic|D|u = 0$, $u|_0 = f$ by iteration

Let $E(t) : L^2(\mathbb{R}^2) \rightarrow L^2(\mathbb{R}^2)$ be defined by

$$E(t)f = \sum_{\gamma} c_{\gamma} \varphi_{\gamma}(t, y) \quad \text{where} \quad f = \sum_{\gamma} c_{\gamma} \varphi_{\gamma}(y)$$

Then $E(0) = I$ and $\partial_t E(t) + ic|D|E(t) = R(t)$

where the corresponding matrices $[E]$ and $[R]$ satisfy

$$[E]_{\gamma'\gamma}, [R]_{\gamma'\gamma} \lesssim 2^{N|k-k'|} [1 + 2^k d(x', \omega'; x_t, \omega_t)]^{-N} \quad \forall N$$

In particular, E and R are bounded on $L^2(\mathbb{R}^2)$.

To solve $\partial_t u + ic|D|u = F$, $u|_0 = 0$

$$\text{Pose } u(t, y) = \int_0^t E(t-s)G(s, y) ds$$

Volterra equation on $L^2(\mathbb{R}^2)$:

$$G(t, y) + \int_0^t R(t-s)G(s, y) ds = F(t, y)$$

To solve $\partial_t u + ic|D|u = 0$, $u|_0 = f$, set

$$u(t) = E(t)f + v(t, y) \quad \text{where} \quad \partial_t v + ic|D|v = -R(t)f$$

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Why bother?

This procedure works for $c(x) \in C^2(\mathbb{R}^2)$

C^2 is minimal regularity for good geodesic flow.

Fourier integral operator approach fails.

Applications:

- Bounds on size of solution u .
- Energy propagation results.

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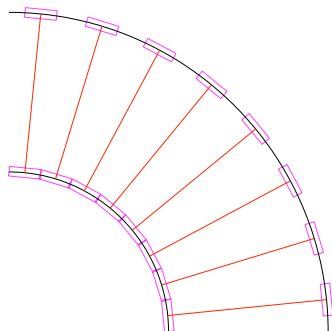
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Weakness: first approximation breaks down for $t \gtrsim 1$

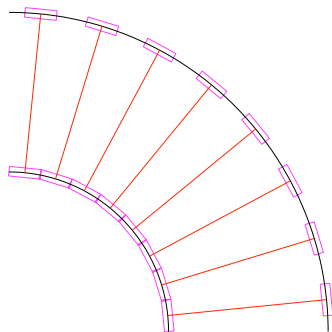
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Curvature, dispersion/spreading are second order terms

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For better initial approximation, need quadratic terms

First approximation: $\exp(it|D|)\varphi_\gamma$ for $\omega = (1, 0)$:

$$\int e^{i\langle y, \xi \rangle - it|\xi|} \hat{\varphi}_\gamma(\xi) d\xi \approx \int e^{i\langle y, \xi \rangle - it\xi_1} \hat{\varphi}_\gamma(\xi) d\xi = \varphi_\gamma(y - te_1)$$

Second approximation: $\exp(it|D|)\varphi_\gamma$ for $\omega = (1, 0)$:

$$\int e^{i\langle y, \xi \rangle - it|\xi|} \hat{\varphi}_\gamma(\xi) d\xi \approx \int e^{i\langle y, \xi \rangle - it\xi_1 - it\xi_1^{-1}\xi_2^2} \hat{\varphi}_\gamma(\xi) d\xi$$

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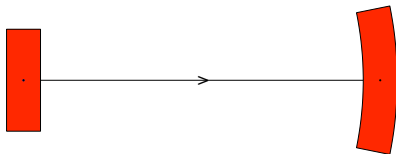
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Second approximation captures spreading, curvature

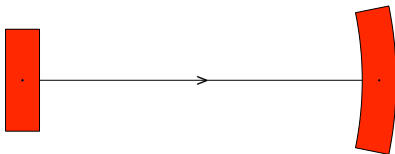
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Parallel frame along $(x_t, \xi_t) : \partial_t \Theta_t = \Theta_t \cdot p_{\xi x}(t, x_t, \xi_t)$

Seek $\partial_t u + i p u = O(2^{-k/2}) : u = \psi_\gamma(t, \Theta_t(y - x_t))$

$$D_t \psi_\gamma = \frac{1}{2} \langle A(t) x', x' \rangle D_1 \psi_\gamma + \frac{1}{2} \langle B(t) D', D' \rangle D_1^{-1} \psi_\gamma$$

Admits exact solution for short time:

$$\psi_\gamma(t, x) = b_t \int e^{i \langle T_t x, \xi \rangle + i \langle M_t x', x' \rangle \xi_1 + i \langle Q_t \xi', \xi' \rangle \xi_1^{-1}} \hat{\psi}_\gamma(\xi) d\xi$$

$$\partial_t T_t + T_t B(t) M_t = 0$$

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Hamiltonian flow for $\tau + \frac{1}{2}\langle A(t) x', x' \rangle + \frac{1}{2}\langle B(t) \xi', \xi' \rangle$

- $\partial_t x' = B(t) \xi' \qquad \partial_t \xi' = -A(t) x'$

Linear :
$$\begin{pmatrix} x' \\ \xi' \end{pmatrix} = \begin{pmatrix} W_1 & W_2 \\ W_3 & W_4 \end{pmatrix} \begin{pmatrix} x'_0 \\ \xi'_0 \end{pmatrix}$$

- $T_t = W_1^{-1}, \quad M_t = W_3 W_1^{-1}, \quad Q_t = -W_1^{-1} W_2$

All terms determined by linearized Hamiltonian flow about center of φ_γ .

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Conjugate point: W_1^{-1} not defined

- Example: $D_t + \frac{1}{2}|x'|^2 D_1 + \frac{1}{2}|D'|^2 D_1^{-1}$

$$\text{Phase} = x_1 \xi_1 + \sec t \langle x', \xi' \rangle - \tan t |x'|^2 \xi_1 - \tan t |\xi'|^2 \xi_1^{-1}$$

- $t = \frac{\pi}{2}$, Hamiltonian flow : $(x', \xi') \rightarrow (\xi'/\xi_1, -x'\xi_1)$

$$W_{\frac{\pi}{2}} \varphi_\gamma(x) \approx \frac{1+i}{\sqrt{2}} \int e^{ix_1 \xi_1} \hat{\varphi}(\xi_1, -x'\xi_1) d\xi_1$$

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